# Aukosh S. Jagannath

Curriculum Vitae

Department of Statistics and Actuarial Science University of Waterloo Mathematics 3 (M3) Rm 2114 200 University Ave W Waterloo, ON, Canada

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## Education

Ph. D. in Mathematics, New York University, May 2016

Title: Variational and structural methods in mean field spin glasses

B.A. in Mathematics and Physics, New York University, May 2011 *Summa Cum Laude* with highest honors in Mathematics and highest honors in Physics

## **Academic Positions**

University of Waterloo

Canada Research Chair in Mathematical Foundations of Data Science May 2023 -

Assistant Professor, Department of Statistics and Actuarial Science Jul 2019 -

Cross-appointments: Department of Applied Mathematics, Cheriton School of Computer Sci-

ence

External affiliations: Perimeter Institute (Affiliate)

(Leaves: Parental leave, Summer-Fall 2020; Parental leave, Summer 2022)

Harvard University

Benjamin Pierce Fellow, Department of Mathematics, Sep 2016-Jun 2019 (on leave AY 16-17) NSF MSPRF Postdoctoral Fellow, Department of Mathematics Sep 2017-Jun 2019

University of Toronto

NSF MSPRF Postdoctoral Fellow, Department of Mathematics, Sep 2016-Aug 2017

## **Research Interests**

Probability, mathematical foundations of data science, mathematical physics

## **Awards and Honors**

Canada Research Chair Tier II 2023-2028

Outstanding Paper Award, NeurIPS 2022

Golden Jubilee Research Excellence Award, University of Waterloo, 2022

NSF Mathematical Sciences Postdoctoral Research Fellowship

NSF Graduate Research Fellowship, 2011-2016

Dean's Dissertation Fellowship, NYU GSAS, 2015-2016, "for excellence and exceptional promise"

Wilhelm Magnus memorial prize, NYU Courant, 2015, "for significant contributions to the mathematical sciences"

College of Arts and Sciences Dean's Award for Scholarship, NYU CAS, 2011, "for outstanding scholarship"

Perley Lenwood Thorne Medal in Mathematics, NYU Courant, 2011

George Granger Brown Scholarship for Physics, NYU CAS, 2010-2011

Phi Beta Kappa (US National Honours Society)

## Grant record

University of Waterloo, Mathematics Faculty Research Fund (PI), 2023–2028, \$250,000 CAD

Canada Research Chairs Program, Federal Research Fund (PI), \$100,000 CAD, 2023-2028

Canada Research Chairs Program, Canada Research Chair Tier II (PI), \$500,000 CAD, 2023-2028

Natural Sciences and Engineering Research Council of Canada, Discovery Grant RGPIN-2020-04597 (PI) \$165,000 CAD 2020-2025

Natural Sciences and Engineering Research Council of Canada, Discovery Launch Supplement, DGECR-2020-00199 (PI), \$12,500 CAD 2020-2022

National Science Foundation (US) DMS 1854406 (PI), \$150,000 USD, (*Declined* due to move to Waterloo)

National Science Foundation (US), Mathematical Sciences Postdoctoral Research Fellowship, OISE-1604232 (PI), \$150,000 USD, 2016-2019

National Science Foundation (US), Graduate Research Fellowship, \$99,000 USD 2011-2016

### Research

## **Preprints and Publications**

(Preprints Available at http://math.uwaterloo.ca/~a3jagann/research.html)

The following use the alphabetical authorship convention common to theoretical fields unless starred (\*).

- 38. R. Gheissari, A. Jagannath, Y. Xu, Finding planted clique using Markov Chain Monte Carlo, *submitted* (2023)
- 37. G. Ben Arous, R. Gheissari, J. Huang, and A. Jagannath, High-dimensional SGD aligns with emerging outlier eigenspaces. *submitted* (2023)
- 36. D. Gamarnik, A. Jagannath, and E. Kizildag, Shattering in the Ising *p*-spin model. *submitted* (2023) arXiv:2307.07461

- 35. A. Jagannath and P. Lopatto, Existence of the free energy of heavy-tailed spin glasses, *submitted*, (2022) arXiv:2211.09879
- 34. \*K. Ramsay, A. Jagannath, and S. Chenouri, Differentially private multivariate medians, *submitted*, (2022) arXiv:2210.06459
- 33. D. Gamarnik, A. Jagannath, and A. Wein, Hardness of random optimization problems for boolean circuits, low-degree polynomials, and Langevin dynamics, SIAM Journal on Computing *to appear*
- 32. G. Ben Arous, R. Ghessari, and A. Jagannath, High-dimensional limit theorems for SGD: effective dynamics and critical scaling, Comm. Pure Appl Math *to appear*. Conference version appeared at NeurIPS 2022 (Oustanding Paper Award)
- 31. D. Gamarnik, A. Jagannath, and A. Wein, Circuit lower bounds for the p-spin optimization problem, Markov Process. Related Fields (special issue for Inhomogeneous Random Systems 2022) *to appear*, arXiv:2109.01342
- 30. G. Ben Arous and A. Jagannath, Shattering versus metastability in spin glasses, Comm. Pure Appl. Math., Vol 77, pp 139–176 (2024)
- 29. A Baranwal, K. Fountoulakis, and A. Jagannath, Optimality of Message-Passing Architectures for Sparse Graphs, *Advances in Neural Information Processing Systems 37* (NeurIPS 2023), 2023
- 28. \*K. Fountoulakis, A. Levi, S. Yang, A. Baranwal, and A. Jagannath, Graph attention retrospective, J. Mach. Learn. Res., Vol 24, No. 246, 1-52 (2023) (Best paper award, ICLR GroundedML Workshop 2022)
- 27. A. Jagannath and N. Perkowski, A simple construction of the dynamical  $\Phi_3^4$  model, Trans. Amer. Math. Soc. Vol. 376, No. 3, pp 1507–1522 (2023)
- 26. A. Baranwal, K. Fountoulakis, and A. Jagannath, Effects of graph convolution on deep networks, *International Conference on Learning Representations 11* (ICLR 2023) (spotlight/notable-top-25%), (2023)
- 25. D. Gamarnik, A. Jagannath, and S. Sen, The overlap gap property in principal submatrix recovery, Probab. Theo. Relat. Fields 181, pp 757–814 (2021)
- 24. A. Baranwal, K. Fountoulakis, and A. Jagannath, Graph convolution for semi-supervised classification: Improved linear separability and out-of-distribution generalization, ICML 2021 (spotlight), Proc. Mach. Learn. Res. Vol 139, 684-693 (2021)
- 23. G. Ben Arous, R. Gheissari, and A. Jagannath, Online stochastic gradient descent on non-convex losses from high-dimensional inference, J. Mach. Learn. Res., Vol 22, No. 106, 1-51 (2021)
- 22. A. Jagannath and S. Sen, On the unbalanced cut problem and the generalized Sherrington-Kirkpatrick model, Ann. Inst. H. Poincaré Comb. Phys. Interact. 8 (2021), pp 35-88
- 21. D. Gamarnik and A. Jagannath, The overlap gap property and approximate message passing algorithms for *p*-spin models, Ann. Probab., Vol 49, No. 1 (2021), 180-205.
- D. Gamarnik, A. Jagannath, and A.S. Wein, Low-degree hardness of random optimization problems, Proc. 2020 61st IEEE Symp. on Found. Comp. Sci (FOCS 2020) pp. 131-140. Full version: arXiv:2004.12063v1
- 19. A. Jagannath, P. Lopatto, and L. Miolane, Statistical thresholds for tensor PCA, Ann. Appl. Probab. (2020), Vol. 30, No. 4, 1910-1933
- 18. G. Ben Arous, R. Gheissari, and A. Jagannath, Algorithmic thresholds for tensor PCA, Ann. Probab., Vol. 48, No. 4 (2020), 2052-2087

- 17. G. Ben Arous, R. Gheissari, and A. Jagannath, Bounding flows for spherical spin glass dynamics, Commun. Math. Phys., 373, 1011-1048 (2020)
- 16. A. Jagannath, Dynamics of mean field spin glasses on short and long timescales, J. Math. Phys. 60, 083305 (2019) (special issue for ICMP 2018)
- 15. A. Auffinger and A. Jagannath, Thouless–Anderson–Palmer equations for generic *p*-spin glasses, Ann. Probab. 47 (2019), No. 4, 2230–2256
- 14. R. Ghessari and A. Jagannath, On the spectral gap of spherical spin glass dynamics, Ann. Inst. H. Poincaré Probab. Statist., Vol. 55, No. 2 (2019), 756-776.
- 13. A. Auffinger and A. Jagannath, On spin distributions for generic *p*-spin models, Jour. Stat. Phys. (2019) 174: 316
- 12. G. Ben Arous and A. Jagannath, Spectral gap estimates for mean field spin glasses, Commun. Math. Phys. (2018), Vol. 361, No. 1, pp 1-52
- 11. A. Jagannath, J. Ko, and S. Sen, MAX  $\kappa$ -CUT and the inhomogeneous Potts spin glass, Ann. Appl. Probab. (2018), Vol. 28, No. 3, 1536-1572
- 10. A. Jagannath and I. Tobasco, Bounding the complexity of replica symmetry breaking for spherical spin glasses Proc. Amer. Math. Soc., Vol. 146, No. 7, July 2018, pp 3127-3142
- 9. A. Jagannath and T. Trogdon, Random matrices and the New York City subway system, Phys. Rev. E 96, 030101(R), (2017)
- 8. A. Jagannath and I. Tobasco, Low temperature asymptotics in spherical mean field spin glasses, Commun. Math. Phys. (2017), Vol. 352, No. 3, pp 979-1017
- 7. A. Jagannath and I. Tobasco, Some properties of the phase diagram of mixed *p*-spin glasses, Probab. Theory Relat. Fields (2017) 167: 615-672.
- 6. A. Jagannath, Approximate ultrametricity for random measures with applications to spin glasses, Comm. on Pure and Appl. Math. 70 (2017), 611-664.
- 5. A. Jagannath, On the overlap distribution of branching random walks, Electron. J. Probab. (2016) Vol. 21, paper no. 50, 16 pp.
- 4. A. Jagannath and I. Tobasco, A dynamic programming approach to the Parisi functional, Proc. Amer. Math. Soc. (2016) Vol. 144, No. 7, pp 3135-3150
- 3. A. Jagannath, Variational and structural methods in mean field spin glasses, Ph. D. Thesis, May 2016
- 2. S. Heilman, A. Jagannath, and A. Naor, Solution of the propeller conjecture in  $\mathbb{R}^3$ , Disc. Comp. Geom., Vol. 50, No. 2 (2013), pp 263-305. (an extended abstract appeared at STOC 2012.)
- 1. A. Jagannath and H. Weitzner, Charged particle motion in electromagnetic fields varying moderately slowly in space, Phys Plasmas 18, 104510 (2011).

### **Invited talks and minicourses**

- 44. Mathematics of Data Science, National University of Singapore, Singapore, Jan 2024
- 43. Machine Learning Theory Workshop, Vector Institute and University of Waterloo, Nov 2023
- 42. Analytical Approaches for Neural Network Dynamics. Institut Henri Poincaré, Paris, Oct 2023
- 41. High Dimensional Statistics and Random Matrices, Porquerolles, June 2023
- 40. CanaDAM, Winnipeg, June 2023

- 39. Optimization in data science, SIAMOPT, Seattle May 2023
- 38. Mossel-Sun working group, MIT, April 2023
- 37. Probability seminar, MIT, April 2023
- 36. Topics in High Dimensional Probability, ICTS-TIFR, Bangalore, Jan 2023
- 35. Spin glass workshop, SwissMAP research centre, Les Diableret, Sept 2022
- 34. Inhomogeneous Random Systems 2022 (29th annual), Institut Curie and Institut Henri Poincaré, Paris, Jan 2022
- 33. Probability Seminar, University of Toronto, Dec 2021
- 32. Session on "Mathematical Foundations of Machine Learning", Canadian Mathematical Society Winter Meeting, Vancouver, Dec 2021
- 31. Montreal probability seminar, Centre de Recherche Mathematiques and McGill, Oct 2021
- 30. Statistics seminar, U.C. Davis, April 2021
- 29. Algorithms and Complexity seminar, University of Waterloo, September 2020
- 28. Youth in High Dimensions, International Centre for Theoretical Physics, July 2020
- 27. Online Open Probability School (prev. Séminaire de Mathématiques Supérieures, Centre de Recherche Mathematiques, 4 lectures) June 2020
- 26. Mathematical Methods and Models in Machine Learning, University of Bologna, April 2020
- 25. The rough high-dimensional landscape problem, Kavli Institute for Theoretical Physics, Feb. 2019
- 24. Probability seminar, MIT, November 2018
- 23. Math, Information, and Computation seminar, NYU Center for Data Science, November 2018
- 22. Math and Data working group, NYU Center for Data Science, November 2018
- 21. Stochastics and Statistics seminar, Institute for Data, Systems, and Society, MIT, October 2018
- 20. Spin glasses and related topics, Banff International Research Station, October 2018
- 19. Probability seminar, Cornell University, September 2018
- 18. Scaling limits in models of statistical mechanics, Oberwolfach, September 2018
- 17. Statistical physics and machine learning back together, Institut d'Etudes Scientifique de Cargese, August 2018
- Session on Equilibrium statistical mechanics, International Congress of Mathematical Physics, Montreal, July 2018
- 15. Simons meeting on High-dimensional dynamics, Simons Collaboration on "Cracking the Glass Problem", CUNY, April 2018 (Keynote speaker)
- 14. Dynamical systems seminar, Lefschetz Center, Brown University, April 2018
- 13. Probability seminar, University of Toronto, January 2018
- 12. First joint meeting of CRM-IMPA, Centre de Recherche Mathematiques, July 2017
- 11. Phase transitions in random computational problems, American Institute of Mathematics, June 2017
- 10. Analysis seminar, University of Toronto, March 2017
- 9. Probability seminar, Stanford University, February 2017
- 8. Analysis and probability seminar, University of Michigan, February 2017

- 7. Random matrix theory and probability seminar, Harvard University, February 2016
- 6. Probability seminar, Northwestern University, February 2016
- 5. Probability and statistical physics Seminar, University of Chicago, January 2016
- 4. Probability seminar, Cornell University, September 2015
- 3. Analysis Seminar, Northwestern University, June 2015
- 2. Doctoral student working group seminar of LPMA (Paris VI and VII), April 2015
- 1. Spin glasses and related topics, Banff International Research Station, July 2014

# Academic Experiences and Synergistic Activities

## **Teaching**

### Students

Parsa Rangariz (MMath in Statistics, U. Waterloo, 2023–)

Aseem Baranwal (PhD in CS, joint with Kimon Fountoulakis, U. Waterloo, 2020–)

Victor Issa (Masters' Intern, ENS Lyons, 2023)

Tingzhou Yu (MMath in Statistics, U. Waterloo, 2023)

Philipp Schröppel (MMath in Statistics, U. Waterloo, 2022 → Industrial PhD at Ulm U. CS)

Anna Brandenberger (MSc in Physics, Perimeter Institute 2022 → PhD at MIT Math)

#### **Postdocs**

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Justin Ko (2023– )
Yiming Xu (2023– )
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### University of Waterloo

Instructor: Stat 230–Probability Theory, Fall 2021; Stat 240–Probability Theory (advanced level), Fall 2019; Stat 333–Stochastic Processes 1, Winter 2020, Winter 2022; Stat 901–Theory of Probability 1 (Graduate), Fall 2021; Stat 946–Math of Data Science (advanced topics), Winter 2021,

PhD proposal committee: Takaai Koike (2019), Weinan Qi (2020), Kelly Ramsay (2020), Hongda Hu (2022)

PhD Defense: Sina Baghal (2021), Kelly Ramsay (2022), Jacob Campbell (2023)

External Examiner: Fu-Husan Ho (PhD in Math, Toulouse, 2023), Tomas Dominguez (PhD in Math, University of Toronto, 2023)

MMath Thesis committee: Varnan Sarangian (2023)

### Harvard University

Instructor: Math 21a—Multivariable calculus (Undergraduate), Fall 2017; Topics In Mean Field Spin Glasses (Graduate), Spring 2018, Probability Theory, Spring 2019

PhD Defense: Benjamin Landon (chair and reader, 2018), Zilian Che (chair and reader, 2018)

New York University

Recitation Leader: Theory of Probability (Undergraduate), Spring 2014; Honors Analysis 1

(Undergraduate), Fall 2014, Fall 2015

Grader: Adv. Topics in Probab.: Random Graphs (Graduate), Spring 2016

### **Committees**

University of Waterloo

communication 2019-2021, probability seminar (founder and chair) 2020-, programs 2023-

Harvard University

Brandies-Harvard-MIT-Northeastern colloquium AY 17-18, qualification exam AY 18-19

## **Seminar and Conference Organization**

Co-organizer, Analysis of Complex Data: Tensors, Networks, and Dynamic Systems (24w5263), BIRS (Banff), Spring 2024

Organizer, Waterloo Probability Seminar, Winter 2020-

Organizer, Harvard-CMSA Random Matrix and Probability Theory Seminar, Fall 2017- Spring 2019

Organizer, Brandeis-Harvard-MIT-Northeastern Colloquium, Fall 2017– Spring 2018

Organizer, Toronto Probability Seminar, Fall 2016- Spring 2017

Organizer, Special Session on Spin Glasses and Disordered Media, JMM (AMS), Jan. 2017

Organizer, Courant Graduate Student Post-Doc Seminar (NYU) Spring 2014-Fall 2015

Organizer, Student Probability Seminar (NYU) Fall 2013-Spring 2016

Last updated: January 8, 2024